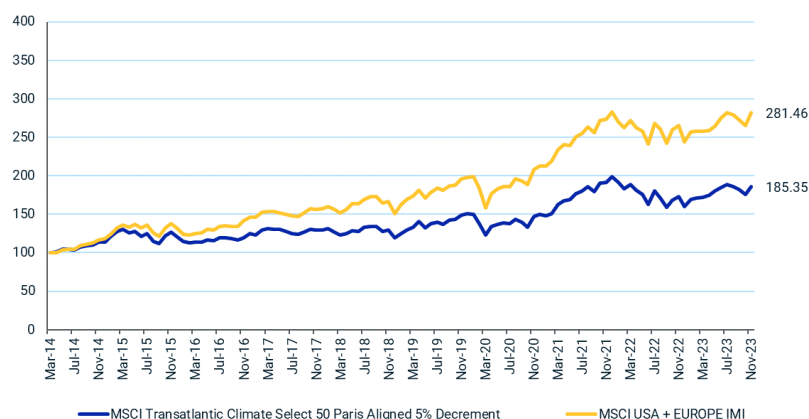


MSCI Transatlantic Climate Select 50 Paris Aligned 5% Decrement Index

The MSCI Transatlantic Climate Select 50 Paris Aligned 5% Decrement Index (Net) aims to represent the net performance of the MSCI Transatlantic Climate Select 50 Paris Aligned Index, while applying a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

Cumulative index performance

USD RETURNS MARCH 2014 – NOVEMBER 2023



Annual performance (%)

YEAR	MSCI Transatlantic Climate Select 50 Paris Aligned 5% Decrement	MSCI USA + EUROPE IMI
2022	-19.51	-13.69
2021	32.59	32.83
2020	-0.92	7.26
2019	26.66	31.21
2018	-7.93	-3.90
2017	3.81	7.41
2016	3.90	11.48
2015	5.14	10.98

Index performance

USD RETURNS (%) NOVEMBER 30, 2023

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Mar 31, 2014
MSCI Transatlantic Climate Select 50 Paris Aligned 5% Decrement	5.33	-0.36	7.14	16.16	8.05	7.42	-	6.59
MSCI USA + EUROPE IMI	6.08	0.76	6.23	15.52	10.66	11.14	-	11.30

Index risk and return characteristics

(%) NOVEMBER 30, 2023

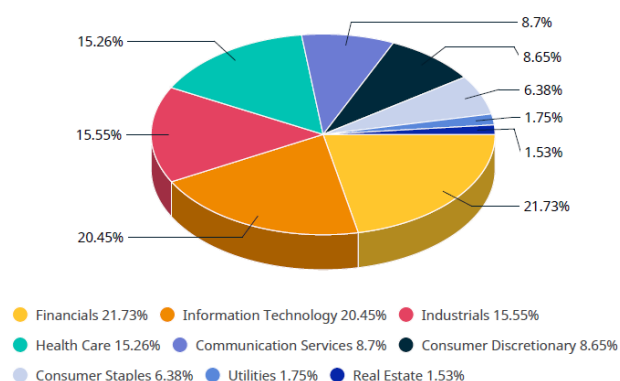
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Mar 31, 2014
MSCI Transatlantic Climate Select 50 Paris Aligned 5% Decrement	15.12	16.39	-	13.96
MSCI USA + EUROPE IMI	14.81	17.13	-	14.41

MSCI Transatlantic Climate Select 50 Paris Aligned Index

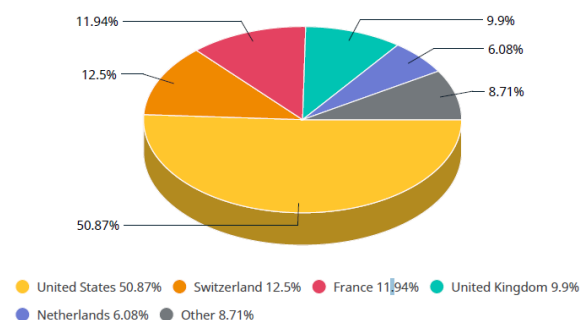
Top 10 constituents

	Sector	Index Wt. (%)
MICROSOFT CORP	Info Tech	5.74
APPLE	Info Tech	5.04
ALPHABET A	Comm Svcs	3.59
ABB LTD	Industrials	3.33
AMAZON.COM	Cons Discr	3.12
NVIDIA	Info Tech	2.73
ZURICH INSURANCE GROUP	Financials	2.49
ALLIANZ	Financials	2.33
PRUDENTIAL FINANCIAL	Financials	2.30
INVESTOR B	Financials	2.28
Total		32.96

Sector Weights



Country Weights



Additional information

MSCI Transatlantic Climate Select 50 Paris Aligned 5%
Decrement Index

Ticker	MXTAPA5N
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Index Framework

The MSCI Transatlantic Climate Select 50 Paris Aligned 5% Decrement Index (Net) aims to represent the net performance of the MSCI Transatlantic Climate Select 50 Paris Aligned Index, while applying a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

MSCI Transatlantic Climate Select 50 Paris Aligned 5% Decrement Index (Net) is computed by reducing the performance of the MSCI Transatlantic Climate Select 50 Paris Aligned Index by 5%.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#)

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